

POSITIVE SOLUTIONS OF AMBROSETTI–PRODI PROBLEMS INVOLVING THE CRITICAL SOBOLEV EXPONENT

BY

THIERRY AUBIN^a, WENZHI WANG^{b,1}

^a *UFR 920, Université Paris VI, 75252 Paris cedex 05, France*

^b *Dept. of Math. Taiyuan Univ. of Technology, Taiyuan 030024, PR China*

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RÉSUMÉ. – Sur une variété Riemannienne compacte (M, g) de dimension $n \geq 3$, avec ou sans bord, nous étudions le problème d’Ambrosetti–Prodi avec exposant critique de Sobolev et $r(x) \geq 0$ ($r \not\equiv 0$). Il s’agit de résoudre Eq. (0,1). Nous supposons $K > 0$ et $\Delta + a$ coercif. Il existe $\lambda^* > 0$ tel que Eq. (0,1) admet une solution (minimale) si et seulement si $0 < t \leq \lambda^*$. Pour $t = \lambda^*$ cette solution est unique, et il existe au moins deux solutions pour $0 < t < \lambda^*$. Certaines hypothèses supplémentaires sont requises suivant les valeurs de n . Le cas où $\Delta + a$ est le laplacien conforme est étudié. © 2001 Éditions scientifiques et médicales Elsevier SAS

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Let (M, g) be a C^∞ compact Riemannian manifold (with or without boundary) of dimension $n \geq 3$. Consider the following problem

$$\begin{aligned} \Delta u + au &= Ku^{N-1} + tr(x) && \text{in } M, \\ (0.1) \quad u &> 0 && \text{in } M, \\ u &= 0 && \text{on } \partial M, \end{aligned}$$

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where $\Delta = -\nabla^k \nabla_k$ is the Laplacian, $N = 2n/(n-2)$; a , K and r are some sufficiently smooth and nonidentically zero functions; and t is a positive real parameter.

This kind of problems is called the Ambrosetti–Prodi problem. A lot of literature is devoted to the study of such equations (see [11,14,20] and the references therein). In the past, considerations have been restricted to (i) bounded domains of \mathbb{R}^n , (ii) solutions rather than positive ones, (iii) cases where the nonlinear term is a lower order perturbation of u^{N-1} as u tends to infinity.

The exponent $p = (n+2)/(n-2)$ in Eq. (0.1) makes the problem much complicated. In fact, there is a sharp contrast between the cases $p = (n+2)/(n-2)$ and $p < (n+2)/(n-2)$.

Let $M = \Omega$ be a bounded starshaped domain in \mathbb{R}^n endowed with the usual metric, then the Pohozaev inequality shows that the problem

$$\Delta u = u^p, \quad u > 0 \text{ in } \Omega, u = 0 \text{ on } \partial\Omega$$

has no solution at all if $p = N-1$ while this equation possesses a solution if $1 < p < N-1$ (see [15]).

Notice that $N = 2n/(n-2)$ is the limiting exponent for the Sobolev embedding

$$\mathring{H}_1(M) \rightarrow L^p(M).$$

This embedding is not compact if $p = N$. Consequently, the functional corresponding to (0.1),

$$\Phi(u) = \frac{1}{2} \int_M \{|\nabla u|^2 + au^2\} - \int_M \left\{ \frac{1}{N} K |u|^N + ru \right\},$$

does not satisfy the Palais–Smale condition. Thus, there are serious difficulties if one tries to seek a solution, especially a nonminimal solution of (0.1) through variational approach.

We have a similar situation in solving the Yamabe problem, which is equivalent to the existence of a positive solution for the Yamabe equation

$$\Delta u + Su = \lambda u^{N-1} \quad \text{on } M,$$

where $\Delta + S$ is the conformal Laplacian and λ some real number. The functional corresponding to the Yamabe equation does not verify the Palais–Smale condition too.

There are a lot of such analytical and geometrical problems with a lack of compactness: (a) the existence of nonminimal solutions for H-systems; (b) the existence of minimal immersions of 2-sphere, etc. The study of problem (0.1) will help us to understand these phenomena.

The paper is organized as follows: in Section 1, we present some properties of minimal solutions of problem (0.1). In the sequel, we are looking for a second solution. To this end, in Sections 2 and 3, we discuss the existence of positive solutions of the problem

$$\Delta u + au = Ku^{N-1} + f(x, u), u|_{\partial M} = 0,$$

with $f(x, 0) = 0$. Our main results are given in Section 4. In various cases, we prove that for a nonnegative, nonidentically zero C^1 function r , there exists a real number $\lambda^* > 0$ such that problem (0.1) has:

- (i) no solution for $t > \lambda^*$;
- (ii) a unique solution for $t = \lambda^*$, and
- (iii) at least two distinct solutions for $0 < t < \lambda^*$.

When $3 \leq n \leq 5$ and (M, g) without boundary, or $n \geq 3$, $K \equiv 1$ and (M, g) conformally flat (with or without boundary), no additional condition is needed.

1. Minimal solutions

Let (M, g) be a $n \geq 2$ dimensional compact Riemannian manifold. In this section, we consider the following nonlinear elliptic equation

$$(1.1) \quad \begin{array}{ll} \Delta u + au = h(x, u) + tr(x) & \text{in } M, \\ u > 0 & \text{in } M, \\ u = 0 & \text{on } \partial M, \end{array}$$

where $\Delta = -\nabla^k \nabla_k$ is the Laplacian, h and r are some nonnegative C^1 functions and t a positive parameter. Furthermore, we assume that

$h \in C^{l,\alpha}(\bar{M} \times \mathbb{R}_+)$ ($0 < \alpha < 1$) satisfies the following hypothesis:

- (h₁) $h(x, 0) = 0$, $h(x, u) \geq 0$, $\forall (x, u) \in \bar{M} \times \mathbb{R}_+$.
- (h₂) $\exists \kappa > 0$ such that $h'_u(x, u) \geq -\kappa$, $\forall (x, u) \in \bar{M} \times \mathbb{R}_+$.
- (h₃) $h(x, u)$ is convex with respect to u , strictly convex for a fixed $x \in \bar{M}$.
- (h₄) The operator $\Delta + (a - h'_u(x, 0))$ is coercive on $\mathring{H}_1(M)$;
- (h₅) $\begin{cases} h(x, u) = K(x)u^p + g(x, u), & K(x) > 0 \text{ in } \bar{M}; \\ g(x, u) = o(u^p), & g'_u(x, u) = o(u^{p-1}) \\ \text{uniformly as } u \rightarrow +\infty \end{cases}$ ($1 < p \leq (n+2)/(n-2)$).

By using the method of Amann [10], we can prove

THEOREM 1.1. — *Suppose that the operator $\Delta + a$ is coercive on $\mathring{H}_1(M)$ with $a \in C^1(\bar{M})$ and that $h \in C^{1,\alpha}(\bar{M} \times \mathbb{R}_+)$ ($0 < \alpha < 1$) satisfies hypotheses (h₁)–(h₅). Then given $r \in C^1(\bar{M})$, $0 \leq r \not\equiv 0$, there exists $\lambda^* \in (0, +\infty)$ such that*

- (i) *for $0 < t < \lambda^*$, problem (1.1) has a minimal solution $u(t)$, the map $u(\cdot): (0, \lambda^*) \rightarrow C(\bar{M})$ is strictly increasing, there is no solution to problem (1.1) for $t > \lambda^*$;*
- (ii) *the minimal solution $\bar{u} = u(t)$ is stable, i.e., there exists a constant $\mu_t > 0$ such that*

$$\int_M [|\nabla v|^2 + (a - h_u(x, \bar{u}))v^2] \geq \mu_t \int_M v^2$$

for all $v \in \mathring{H}_1(M)$;

- (iii) *for $t = \lambda^*$, (1.1) has exactly one solution;*
- (iv) $\exists \lambda_* \in (0, \lambda^*)$ *such that (1.1) has at least two distinct solutions for every $t \in (\lambda_*, \lambda^*)$.*

Remark 1.1. — If we have $K(x) \geq 0$ instead of $K(x) > 0$, then (i) and (ii) still hold. For the proof of Theorem 1.1, see Wang [35] or Aubin and Wang [9].

2. Variational method

In the previous section, we got a minimal solution. In order to prove the existence of a second solution (in Section 4), we have to study the following problem

$$(2.1) \quad \begin{aligned} \Delta u + au &= Ku^{N-1} + f(x, u) && \text{in } M, \\ u &> 0 && \text{in } M, \\ u &= 0 && \text{on } \partial M, \end{aligned}$$

where $f(x, 0) \equiv 0$. Since we consider positive solutions, the value of f for $u < 0$ has nothing to do. Hence set $f(x, u) = 0$, for $u < 0$.

For $u \in \mathring{H}_1(M)$, let

$$J(u) = \frac{1}{2} \int_M \{|\nabla u|^2 + au^2\} - \int_M \left\{ \frac{K}{N} (u^+)^N + F(x, u^+) \right\},$$

where $F(x, u) = \int_0^u f(x, s) ds$, then positive solutions of (2.1) corresponds to critical points of J . J does not verify the Palais–Smale condition.

2.1. The best Sobolev constant

LEMMA 2.1 (see Aubin [5], Hebey and Vaugon [23]). – *Let (M, g) be a C^∞ compact Riemannian manifold (without boundary or with a sufficiently smooth boundary) of dimension $n \geq 3$. Then there exists a constant A such that*

$$(2.2) \quad \|u\|_N^2 \leq K^2(n, 2) \|\nabla u\|_2^2 + a \|u\|_2^2$$

for all $u \in \mathring{H}_1(M)$.

Here $\|\cdot\|_p$ denotes the L_p norm. $K(n, 2)$ is the smallest constant for which the inequality holds and is called the best Sobolev constant. $K(n, 2)$ depends only on n . Let $\Lambda = \inf_{u \in H_1(\mathbb{R}^n)} \|\nabla u\|_N^2 / \|u\|_N^2$ then $K^2(n, 2) = 1/\Lambda$. We know that the infimum above is achieved by the function (see [4] or [15])

$$(2.3) \quad U(x) = (1 + |x|^2)^{1-n/2},$$

or by the functions

$$(2.4) \quad U_\varepsilon(x) = (\varepsilon + |x|^2)^{1-n/2}.$$

Thus $\Lambda = \|\nabla U\|_2^2 / \|U\|_N^2$.

2.2. A criterion

Now we give a criterion for problem (2.1) to have a solution. Suppose that $f(x, u)$ can be expressed as

$$(2.5) \quad f(x, u) = bu + g(x, u),$$

with $b \in C(\overline{M})$, $g \in C(\overline{M} \times \mathbb{R}_+)$ and

$$(2.6) \quad g(x, u) = o(u) \quad \text{uniformly as } u \rightarrow 0,$$

$$(2.7) \quad g(x, u) = o(u^{N-1}) \quad \text{uniformly as } u \rightarrow +\infty.$$

Moreover, suppose that the operator $(\Delta + a - b)$ is coercive on $\dot{H}_1(M)$, that is to say, there exists a constant $\mu > 0$ such that

$$(2.8) \quad \int_M [|\nabla u|^2 + (a - b)u^2] \, dV \geq \mu \int_M u^2 \, dV, \quad \forall u \in \dot{H}_1(M).$$

THEOREM 2.1. — *Suppose that the function $K(x)$ is strictly positive on \overline{M} and that the operator $\Delta + a$ is coercive on $\dot{H}_1(M)$. Let conditions (2.5)–(2.8) be satisfied. If there exists a function $v_0 \in \dot{H}_1(M)$, $0 \not\equiv v_0 \geq 0$, such that*

$$(2.9) \quad \sup_{t \geq 0} J(tv_0) < \frac{1}{n} (\max K)^{1-n/2} \Lambda^{n/2},$$

then problem (2.1) has a positive solution.

The proof of Theorem 2.1 depends on a variant of the mountain pass lemma without the Palais–Smale condition and inequality (2.2). Thanks to inequality (2.2), we can follow [15] step by step to complete the proof of the above theorem. See also [18].

In general, it is difficult to estimate the $\sup_{t \geq 0} J(tv)$ in (2.9). However, this is somewhat easier if the lower order perturbation $f(x, u)$ is positive near a maximum point of K .

Suppose that K achieves its maximum at a point $P \in M - \partial M$ and suppose that there exists a neighborhood B of P such that

$$(2.10) \quad f(x, u) > 0 \quad \forall (x, u) \in B \times \mathbb{R}_+.$$

Set, for $u \in \dot{H}_1(M)$,

$$E(u) = \int_M (|\nabla u|^2 + au^2), \quad X(u) = \left[\int_M K|u|^N \right]^{2/N}.$$

Then we have

$$J(tu) = \frac{t^2}{2} E(u) - \frac{t^N}{N} [X(u)]^{N/2} - \int_M F(x, tu).$$

Therefore, for a nonnegative function $v \in \dot{H}_1(M)$ satisfying $\text{supp } v \subset B$ and $\|v\| \neq 0$, we have $J(tv) \rightarrow -\infty$ as $t \rightarrow +\infty$. Thus $\sup_{t \geq 0} J(tv)$ is achieved at a point $t_v \geq 0$. In fact, $t_v > 0$ as a consequence of (2.10). By differentiation and evaluation at $t = t_v$, we get

$$t_v E(v) - t_v^{N-1} [X(v)]^{N/2} - \int_M f(x, t_v v) v = 0.$$

Noting that the integral above is nonnegative, it follows that

$$(2.11) \quad t_v \leq [E(v)]^{(n-2)/4} / [X(v)]^{n/4}.$$

Since the function $t \mapsto \frac{1}{2} t^2 E(v) - \frac{1}{N} t^N [X(v)]^{N/2}$ is increasing for $t \leq [E(v)]^{(n-2)/4} / [X(v)]^{n/4}$, using (2.11), we have

$$(2.12) \quad \sup_{t \geq 0} J(tv) \leq \frac{1}{n} [E(v)/X(v)]^{n/2} - \int_M F(x, t_v v).$$

In conclusion, we have the following

PROPOSITION 2.1. — *Suppose that conditions (2.5)–(2.8) and (2.10) are satisfied, then (2.12) holds for all nonnegative function $v \in \dot{H}_1(M)$ satisfying $\text{supp } v \subset B$ and $\|v\| \neq 0$.*

2.3. Preliminary test function estimate

In order to satisfy (2.9), it is crucial to select an appropriate test function v_0 . We can use the test function of Aubin [3] or the test function of Schoen [30], or the test function introduced below. We need the following lemma.

LEMMA 2.2 (see Lemma 1 of Aubin [3]). – *In a normal coordinate system (x_1, x_2, \dots, x_n) centered at $P \in M - \partial M$, the expansion of $\sqrt{|g|}$ in a neighborhood of P is*

$$\sqrt{|g|} = 1 - \frac{1}{6} R_{ij} x^i x^j + O(|x|^3),$$

where $|g|$ is the metric determinant of (M, g) , and the Ricci tensor is taken at P .

Let (x_1, x_2, \dots, x_n) be a normal coordinate system centered at $P \in M - \partial M$. Given $\delta > 0$, we define a smooth radial cut off function $\alpha_\delta(x)$ on \bar{M} , with support in $B_{2\delta}$ such that $\alpha_\delta(x) = 1$ for $x \in B_\delta$, B_δ being the ball of radius δ centered at P . Then, for $\varepsilon \ll \delta < d$ (the injectivity radius), define

$$(2.14) \quad u_\varepsilon(x) = \alpha_\delta(x) (\varepsilon + |x|^2)^{1-n/2}.$$

LEMMA 2.3. – *Assume K achieves its maximum at $P \in M - \partial M$, then as $t \rightarrow 0^+$, we have the following estimates*

$$(2.15) \quad X(u_\varepsilon) = [\max K]^{2/N} \|U\|_N^2 \varepsilon^{1-n/2} [1 + O(\varepsilon)],$$

$$(2.16) \quad \|\nabla u_\varepsilon\|_2^2 = \begin{cases} \|\nabla_E U\|_2^2 \varepsilon^{1-n/2} + O(\varepsilon^{2-n/2}), & \text{if } n \geq 5, \\ \|\nabla_E U\|_2^2 \varepsilon^{-1} + O(|\log \varepsilon|), & \text{if } n = 4, \\ \|\nabla_E U\|_2^2 \varepsilon^{-1/2} + O(1), & \text{if } n = 3, \end{cases}$$

$$(2.17) \quad \|u_\varepsilon\|_2^2 = \begin{cases} O(\varepsilon^{2-n/2}), & \text{if } n \geq 5, \\ O(\log |\varepsilon|), & \text{if } n = 4, \\ O(1), & \text{if } n = 3, \end{cases}$$

thus,

$$(2.18) \quad \frac{E(u_\varepsilon)}{X(u_\varepsilon)} = \begin{cases} [\max K]^{-2/N} \Lambda + O(\varepsilon), & n \geq 5, \\ [\max K]^{-2/N} \Lambda + O(\varepsilon \log \varepsilon), & n = 4, \\ [\max K]^{-2/N} \Lambda + O(\varepsilon^{1/2}), & n = 3. \end{cases}$$

Here ∇_E denotes the gradient operator under the standard Euclidian metric.

Proof: Verification of (2.15). – Without loss of generality, assume that $K(P) = \max K = 1$. Since K achieves its maximum at P , we have $K(x) = 1 + O(|x|^2)$ for $x \in B_{2\delta}$. Using Lemma 2.2, we get

$$\sqrt{|g(x)|} = 1 + O(|x|^2), \quad x \in B_{2\delta},$$

hence,

$$\begin{aligned} \int_M K u_\varepsilon^N dV &= \int_{|x| \leq 2\delta} K \alpha^N (\varepsilon + |x|^2)^{-n} \sqrt{|g|} dx \\ &= \int_{|x| \leq \delta} (\varepsilon + |x|^2)^{-n} [1 + O(|x|^2)] dx + O(1). \end{aligned}$$

On the other hand,

$$\int_{|x| \leq \delta} (\varepsilon + |x|^2)^{-n} dx = \|U\|_N^N \varepsilon^{-n/2} + O(1),$$

and

$$\int_{|x| \leq \delta} (\varepsilon + |x|^2)^{-n} |x|^2 dx = C \varepsilon^{1-n/2} + O(1),$$

where $C = \int_{\mathbb{R}^n} (1 + |x|^2)^{-n} |x|^2 dx$. Thus, we get (2.15).

Verification of (2.16). – Since u_ε is radial in B_δ , we have $|\nabla u_\varepsilon| = |\nabla_E u_\varepsilon|$ for $x \in B_\delta$ and

$$\nabla_E u_\varepsilon = \frac{\nabla_E \alpha(x)}{(\varepsilon + |x|^2)^{(n-2)/2}} - \frac{(n-2)\alpha(x)x}{(\varepsilon + |x|^2)^{n/2}}.$$

Since $\alpha(x) \equiv 1$ for $x \in B_\delta$, it follows that

$$(2.19) \quad \int_M |\nabla u_\varepsilon|^2 dV = (n-2)^2 \int_{|x| \leq \delta} \frac{|x|^2 [1 + O(|x|^2)] dx}{(\varepsilon + |x|^2)^n} + O(1),$$

and

$$(2.20) \quad \int_{|x| \leq \delta} \frac{(n-2)^2 |x|^2}{(\varepsilon + |x|^2)^n} dx = \|\nabla_E U\|_2^2 \varepsilon^{1-n/2} + O(1).$$

When $n \geq 5$, we have

$$(2.21) \quad \int_{|x| \leq \delta} |x|^4 (\varepsilon + |x|^2)^{-n} dx = K_1 \varepsilon^{2-n/2} + O(1),$$

where $K_1 = \int_{\mathbb{R}^n} (1 + |x|^2)^{-n} |x|^4 dx$. Thus, (2.16) holds for $n \geq 5$.

When $n = 4$,

$$(2.22) \quad \int_{|x| \leq \delta} \frac{|x|^4 dx}{(\varepsilon + |x|^2)^n} = \int_0^\delta \frac{\omega_3 r^7 dr}{(\varepsilon + r^2)^4} = \frac{1}{2} \omega_3 |\log \varepsilon| + O(1),$$

where ω_3 is the area of S^3 . From (2.21), (2.22) and (2.24), we deduce that (2.16) holds for $n = 4$.

When $n = 3$,

$$\int_{|x| \leq \delta} |x|^4 (\varepsilon + |x|^2)^{-n} dx = \int_0^\delta \omega_2 r^6 (\varepsilon + r^2)^{-3} dr \leq \omega_2 \delta,$$

with ω_2 being the area of S^2 . Hence, (2.16) holds also for $n = 3$.

Verification of (2.17). – Above all we have,

$$\|u_\varepsilon\|_2^2 = \int_{|x| \leq \delta} u_\varepsilon^2 \sqrt{|g|} dx + O(1).$$

When $n \geq 5$,

$$\int_{|x| \leq \delta} u_\varepsilon^2 \sqrt{|g|} dx \leq C \int_{|x| \leq \delta} (\varepsilon + |x|^2)^{2-n} dx = K_2 \varepsilon^{2-n/2} + O(1),$$

where $C = \max \sqrt{|g|}$ and $K_2 = C \int_{\mathbb{R}^n} (1 + |x|^2)^{2-n} dx$. Thus, (2.17) is proved when $n \geq 5$.

When $n = 4$, (2.17) is verified by the following inequality:

$$\begin{aligned} \int_{|x| \leq \delta} u_\varepsilon^2 \sqrt{|g|} dx &\leq C \int_{|x| \leq \delta} (\varepsilon + |x|^2)^{-2} dx \\ &= C \omega_3 \int_0^\delta (\varepsilon + r^2)^{-2} r^3 dr = \frac{1}{2} C \omega_3 |\log \varepsilon| + O(1). \end{aligned}$$

When $n = 3$, (2.17) is verified by the following inequality:

$$\begin{aligned} \int_M u_\varepsilon^2 \sqrt{|g|} dx &= \int_{|x| \leq 2\delta} u_\varepsilon^2 \sqrt{|g|} dx \leq \int_{|x| \leq 2\delta} C (\varepsilon + |x|^2)^{-1} dx \\ &= C \omega_2 \int_{|x| \leq 2\delta} (\varepsilon + r^2)^{-1} r^2 dr \leq 2C \omega_2 \delta. \quad \square \end{aligned}$$

PROPOSITION 2.2. – *Suppose that the function K achieves its maximum at a point $P \in M - \partial M$. Let $v_\varepsilon = u_\varepsilon / \sqrt{X(u_\varepsilon)}$, u_ε being given in (2.14) in a normal coordinate system centered at P . Then under the conditions of Proposition 2.1, inequality (2.12) holds for $v = v_\varepsilon$. Moreover, as $\varepsilon \rightarrow 0^+$,*

$$(2.23) \quad t_\varepsilon \rightarrow [\max K]^{2/N(2-N)} \Lambda^{1/(N-2)} = \tau.$$

Proof. – We deduce directly from Proposition 2.1 that

$$(2.24) \quad \sup_{t \geq 0} J(t v_\varepsilon) \leq \frac{1}{n} [E(v_\varepsilon) / X(v_\varepsilon)]^{n/2} - \int_M F(x, t_\varepsilon v_\varepsilon) dV.$$

Since $\|v_\varepsilon\| = o(1)$, it follows from Lemma 2.3 that

$$(2.25) \quad E(v_\varepsilon) = E(u_\varepsilon) / X(u_\varepsilon) = [\max K]^{-2/N} \Lambda + o(1).$$

Noticing $X(v_\varepsilon) = 1$, we have

$$E_\varepsilon - t_\varepsilon^{N-2} - \frac{1}{t_\varepsilon} \int_M f(x, t_\varepsilon v_\varepsilon) v_\varepsilon dV = 0,$$

where $E_\varepsilon = E(v_\varepsilon)$. By (2.25), $E_\varepsilon \rightarrow [\max K]^{-2/N} \Lambda$. To prove (2.23), it is sufficient to show that

$$(2.26) \quad \frac{1}{t_\varepsilon} \int_M f(x, t_\varepsilon v_\varepsilon) v_\varepsilon \, dV \rightarrow 0.$$

It follows from (2.5), (2.6) and (2.7) that, for any $\varepsilon' > 0$, there exists a constant $C > 0$ such that

$$|f(x, u)| \leq \varepsilon' |u|^{N-1} + C|u|,$$

thus,

$$(2.27) \quad \frac{1}{t_\varepsilon} \int_M |f(x, t_\varepsilon v_\varepsilon)| v_\varepsilon \, dV \leq \varepsilon' t_\varepsilon^{N-2} \|v_\varepsilon\|_N^N + C \|v_\varepsilon\|_2^2.$$

On the other hand, we have

$$\|v_\varepsilon\|_N^N \leq [\min K]^{-1} [X(v_\varepsilon)]^{N/2} = [\min K]^{-1}.$$

We know by (2.11) that $t_\varepsilon \leq E_\varepsilon^{(n-2)/4}$. Consequently, (2.27) implies (2.26). \square

Consider a conformal change of metric, $\tilde{g} = \varphi^{4/(n-2)} g$, $\varphi > 0$ on \bar{M} . We know that (see Aubin [1])

$$(2.28) \quad \Delta \varphi + S\varphi = \tilde{S}\varphi^{N-1} \quad \text{in } M,$$

where $S = (n-2)R/4(n-1)$ and $\tilde{S} = (n-2)\tilde{R}/4(n-1)$, R and \tilde{R} being scalar curvatures of (M, g) and (M, \tilde{g}) respectively. Hereafter, we will use $\tilde{\Delta}$, \tilde{R} etc. to denote the gradient operator, the scalar curvature etc. for the conformal metric \tilde{g} . Under this conformal metric change, we have

$$(2.29) \quad \begin{aligned} d\tilde{V} &= \varphi^N dV, \quad \text{and} \\ |\tilde{\nabla} u|^2 &= \varphi^{2-N} |\nabla u|^2, \quad \forall u \in H_0^1(M). \end{aligned}$$

Thus

$$(2.30) \quad E(\varphi u) = \int_M \{|\tilde{\nabla} u|^2 + [\tilde{S} + \varphi^{2-N}(a-S)]u^2\} d\tilde{V} \equiv \tilde{E}(u),$$

$$(2.31) \quad X(\varphi u) = \left[\int_M K u^N d\tilde{V} \right]^{2/N} \equiv \tilde{X}(u).$$

Suppose that K achieves its maximum at a point $P \in M - \partial M$. Let (x_1, x_2, \dots, x_n) be a \tilde{g} -normal coordinate system centered at P . Set $v_\varepsilon = u_\varepsilon / \sqrt{\tilde{X}(u_\varepsilon)}$, where u_ε is given by (2.14), then we have

PROPOSITION 2.3. – *Under the conditions of Proposition 2.2, for a strictly positive smooth function φ , we have*

$$(2.32) \quad \sup_{t \geq 0} J(t\varphi v_\varepsilon) \leq \frac{1}{n} [\tilde{E}(v_\varepsilon)]^{n/2} - \int_M F(x, t_\varepsilon \varphi v_\varepsilon) \varphi^{-N} d\tilde{V},$$

where t_ε is the maximum point of $J(t\varphi v_\varepsilon)$. Moreover, as $\varepsilon \rightarrow 0^+$,

$$(2.33) \quad t_\varepsilon \rightarrow [\max K]^{2/N(2-N)} \Lambda^{1/(N-2)} = \tau.$$

Proof. – Observe that

$$\int_M F(x, t\varphi v) dV = \int_M F(x, t\varphi v) \varphi^{-N} d\tilde{V}.$$

Take $\delta > 0$ small enough, then (2.32) follows from Proposition 2.2. As for (2.33), since φ and φ^{-N} are bounded, we can prove it essentially as we did in the proof of Proposition 2.2. \square

2.4. Regularity

Solutions given in this chapter lies in $\mathring{H}_1(M)$. In fact they belong to $L^\infty(M)$. That can be proven as in Trudinger [32]. By using the bootstrap method, we show that the smoothness is as high as K , f and ∂M permit. One can also obtain regularity as in [15] and [35] by using the results of [17].

3. Results for $\Delta u + au = Ku^{N-1} + f(x, u)$, $f(x, 0) = 0$

In this section, we pursue the study done in Section 2. We find simple hypotheses, especially on K , under which condition (2.9) is satisfied.

Now return to the following problem

$$(3.1) \quad \begin{aligned} \Delta u + au &= Ku^{N-1} + f(x, u) && \text{in } M, \\ u &> 0 && \text{in } M, \\ u &= 0 && \text{on } \partial M, \end{aligned}$$

where $f(x, 0) = 0$. We need following hypothesis

$$(H) \quad \begin{cases} (a) & K \text{ is sufficiently smooth on } M, \text{ and } K(x) \geq K_0 > 0, \\ & \forall x \in \bar{M}, \\ (b) & f \in C(\bar{M} \times \mathbb{R}_+) \text{ satisfying conditions (2.5)–(2.8),} \\ (c) & \exists P \in \overset{\circ}{M} \text{ where } K \text{ achieves its maximum and } \exists B, \\ & \text{a neighborhood of } P, \text{ such that } f(x, u) \geq 0, \forall x \in B \\ & \text{and } \forall u \geq 0. \end{cases}$$

3.1. The case where f is super-linear at infinity

THEOREM 3.1. – *Under hypothesis (H), suppose that f is super linear at infinity, i.e.*

$$f(x, u)/u \xrightarrow{\text{uniformly}} +\infty, \quad \text{in } x \in B$$

as $u \rightarrow +\infty$. Then problem (3.1) has a solution when $n \geq 4$.

Proof. – Let (x_1, x_2, \dots, x_n) be a normal coordinate system centered at P and $B_{2\delta}$ a ball of radius 2δ ($0 < 2\delta < d$, the injectivity radius). Take $\delta > 0$ small enough such that $B_{2\delta} \subset B$. Let $u_\varepsilon = u_{\delta, \varepsilon}$ be given in (2.14). Set $v_\varepsilon = u_\varepsilon / \sqrt{X(u_\varepsilon)}$ then $\text{supp } v_\varepsilon \subseteq B_{2\delta}$. It follows from Proposition 2.2 that

$$(3.2) \quad \sup_{t \geq 0} J(tv_\varepsilon) \leq \frac{1}{n} [E(v_\varepsilon)]^{n/2} - \int_M F(x, t_\varepsilon v_\varepsilon) dV,$$

where t_ε is the maximum point of $J(tv_\varepsilon)$ with $t_\varepsilon \rightarrow \tau > 0$. We deduce from Lemma 2.3 that

$$(3.3) \quad \begin{aligned} \sup_{t \geq 0} J(tv_\varepsilon) &\leq \frac{1}{n} [\max K]^{1-n/2} \Lambda^{n/2} - \int_M F(x, t_\varepsilon v_\varepsilon) dV \\ &\quad + \begin{cases} O(\varepsilon), & \text{if } n \geq 5; \\ O(\varepsilon \log \varepsilon), & \text{if } n = 4. \end{cases} \end{aligned}$$

Before going on the concrete estimates, we need to show

$$(3.4) \quad T_\varepsilon \equiv \inf_{|x| \leq \varepsilon^{3/8}} F(x, t_\varepsilon v_\varepsilon) / v_\varepsilon^2 \rightarrow +\infty \quad (\varepsilon \rightarrow 0^+).$$

In fact, since $f(x, u)/u$ tends to infinity uniformly in $x \in B$ as $u \rightarrow +\infty$,

$$(3.5) \quad F(x, u) / u^2 \rightarrow +\infty, \quad \text{uniformly in } x \in B_\delta.$$

On the other hand, for $|x| \leq \varepsilon^{3/8}$, we have $u_\varepsilon^2 \geq 2^{-n} \varepsilon^{3(2-n)/4}$. We know by Lemma 2.3 that

$$(3.6) \quad X(u_\varepsilon) = K' \varepsilon^{(2-n)/2} (1 + O(\varepsilon))$$

for a constant $K' > 0$, thus for $|x| \leq \varepsilon^{3/8}$ we have

$$v_\varepsilon^2 = u_\varepsilon^2 / X(u_\varepsilon) \geq C'' \varepsilon^{(2-n)/4} \rightarrow +\infty,$$

for some constant $C'' > 0$. Since $t_\varepsilon \rightarrow \tau > 0$ as $\varepsilon \rightarrow 0^+$, (3.5) follows from the above inequality and (3.6).

Now, we estimate

$$\int_M F(x, t_\varepsilon v_\varepsilon) dV \geq T_\varepsilon \int_{|x| \leq \varepsilon^{3/8}} t_\varepsilon^2 v_\varepsilon^2 \sqrt{|g|} dx \geq C T_\varepsilon \int_{|x| \leq \varepsilon^{3/8}} v_\varepsilon^2 dx,$$

that is to say, there exists a constant $C > 0$, independent of ε , such that

$$(3.7) \quad \int_M F(x, t_\varepsilon v_\varepsilon) dV \geq C T_\varepsilon [X(u_\varepsilon)]^{-1} \int_{|x| \leq \varepsilon^{3/8}} (\varepsilon + |x|^2)^{2-n} dx.$$

When $n \geq 5$, we have

$$(3.8) \quad \int_{|x| \leq \varepsilon^{3/8}} \frac{dx}{(\varepsilon + |x|^2)^{n-2}} = \int_{|x| \leq \varepsilon^{-1/8}} \frac{\varepsilon^{2-n/2} dx}{(1 + |x|^2)^{n-2}} = K_1 (1 + o(1)) \varepsilon^{2-n/2},$$

where $K_1 = \int_{\mathbb{R}^n} (1 + |x|^2)^{2-n} dx$. It follows from (3.6), (3.7) and (3.8) that

$$(3.9) \quad \int_M F(x, t_\varepsilon v_\varepsilon) dV \geq C' T_\varepsilon t_\varepsilon^2 \varepsilon (1 + O(\varepsilon)), \quad \text{if } n \geq 5,$$

where $C' > 0$ is a constant.

When $n = 4$, we have

$$(3.10) \quad \int_{|x| \leq \varepsilon^{3/8}} \frac{dx}{(\varepsilon + |x|^2)^{n-2}} = \int_0^{\varepsilon^{-1/8}} \frac{\omega dx}{(1 + |x|^2)^{n-2}} = \frac{\omega}{8} |\log \varepsilon| + O(1),$$

where ω is the area of S^3 .

It follows from (3.3), (3.4) and (3.7)–(3.11) that

$$\begin{aligned} & \sup_{t \geq 0} J(tv_\varepsilon) \\ & \leq \frac{1}{n} [\max K]^{1-n/2} \Lambda^{n/2} + \begin{cases} O(\varepsilon) - T_{n,\varepsilon} \varepsilon, & \text{if } n \geq 5; \\ O(\varepsilon \log \varepsilon) - T_{n,\varepsilon} \varepsilon |\log \varepsilon|, & \text{if } n = 4, \end{cases} \end{aligned}$$

where $T_{n,\varepsilon} \rightarrow +\infty$ as $\varepsilon \rightarrow 0^+$. Thus when $n \geq 4$, we have for $\varepsilon > 0$ small enough,

$$\sup_{t \geq 0} J(tv_\varepsilon) < \frac{1}{n} [\max K]^{1-n/2} \Lambda^{n/2}.$$

This completes the proof of Theorem 3.1 according to Theorem 2.1. \square

THEOREM 3.2. – *Let $n = 3$. Suppose in addition to hypothesis (H), that f satisfies the following condition*

$$\lim_{u \rightarrow +\infty} f(x, u)/u^3 = +\infty \quad \text{uniformly in } x \in B,$$

with a maximum point of K in B . Then problem (3.1) has a solution.

Proof. – In a normal coordinate system (x_1, x_2, \dots, x_n) centered at P , let $v_\varepsilon = u_\varepsilon / \sqrt{X(u_\varepsilon)}$ be the function as in the proof of Theorem 3.1. It follows from Proposition 2.2 and Lemma 2.3 that

$$(3.12) \quad \sup_{t \geq 0} J(tv_\varepsilon) \leq \frac{1}{3} [\max K]^{-1/2} \Lambda^{3/2} + O(\varepsilon^{1/2}) - \int_M F(x, t_\varepsilon v_\varepsilon) dV,$$

where t_ε is the maximum point of $J(tv_\varepsilon)$, with $t_\varepsilon \rightarrow \tau > 0$.

Since $\lim_{u \rightarrow +\infty} f(x, u)/u^3 \rightarrow +\infty$ and $v_\varepsilon(x) \rightarrow +\infty$ uniformly in $|x| \leq \varepsilon^{3/8}$, we have, as $\varepsilon \rightarrow 0^+$,

$$T_\varepsilon \equiv \inf_{|x| \leq \varepsilon^{3/8}} F(x, t_\varepsilon v_\varepsilon) / t_\varepsilon^4 v_\varepsilon^4 \rightarrow +\infty.$$

On the other hand

$$\begin{aligned} \int_M F(x, t_\varepsilon v_\varepsilon) dV &\geq \int_{|x| \leq \varepsilon^{3/8}} F(x, t_\varepsilon v_\varepsilon) \sqrt{|g|} dx \\ &\geq T_\varepsilon \int_{|x| \leq \varepsilon^{3/8}} v_\varepsilon^4 \sqrt{|g|} dx \geq CT_\varepsilon \int_{|x| \leq \varepsilon^{3/8}} v_\varepsilon^4 dx \\ &= [CT_\varepsilon / X^2(u_\varepsilon)] \int_{|x| \leq \varepsilon^{3/8}} (\varepsilon + |x|^2)^{-2} dx, \end{aligned}$$

where C is the infimum of $\sqrt{|g|}$. At the same time, we know by Lemma 2.3 that

$$X(u_\varepsilon) = C' \varepsilon^{-1/2} (1 + O(\varepsilon)),$$

where $C' = [\max K]^{-4/N} \|U\|_N^{-4}$. Moreover,

$$\int_{|x| \leq \varepsilon^{3/8}} (\varepsilon + |x|^2)^{-2} dx = \varepsilon^{-1/2} \int_{|x| \leq \varepsilon^{-1/4}} (\varepsilon + |x|^2)^{-2} dx = C'' \varepsilon^{-1/2} (1 + O(1)),$$

where $C'' = \int_{\mathbb{R}^3} (1 + |x|^2)^{-2} dx$. Thus for $\varepsilon > 0$ sufficiently small,

$$\int_M F(x, t_\varepsilon v_\varepsilon) dV \geq K' T_\varepsilon \varepsilon^{1/2},$$

where $K' > 0$ is some constant independent of ε . Consequently, we have by (3.12)

$$\sup_{t \geq 0} J(tv_\varepsilon) \leq \frac{1}{3} [\max K]^{-1/2} \Lambda^{3/2} + O(\varepsilon^{1/2}) - K' T_\varepsilon \varepsilon^{1/2}.$$

Thus, since $T_\varepsilon \rightarrow +\infty$, we have

$$\sup_{t \geq 0} J(tv_\varepsilon) < \frac{1}{3} [\max K]^{-1/2} \Lambda^{3/2}$$

for $\varepsilon > 0$ sufficiently small. So, applying Theorem 2.1 we get Theorem 3.2. \square

THEOREM 3.3. — *Let $n \geq 4$ and let hypothesis (H) be satisfied. Then problem (3.1) has a solution provided that*

$$(a - S) + \frac{(n-2)(n-4)}{4(n-1)} \frac{\Delta K}{2K} < 0 \quad \text{at } P.$$

Here, $S = (n-2)R/4(n-1)$, R being the scalar curvature of (M, g) .

Proof. — Let $v \in \mathring{H}_1(M)$, $0 \neq v \geq 0$ and $\text{supp } v \subset B$. We deduce from Proposition 2.1 that

$$\sup_{t \geq 0} J(tv) \leq \frac{1}{n} \left[\frac{E(v)}{X(v)} \right]^{n/2} - \int_M F(x, t_v v_v) dV,$$

where t_v is the maximum point of $J(tv)$. Since $F(x, v) \geq 0$ in $B \times \mathbb{R}_+$, we have

$$\sup_{t \geq 0} J(tv) \leq \frac{1}{n} [E(v)/X(v)]^{n/2}.$$

On the other hand, we know by Aubin [3] that there is a function $v \in \mathring{H}_1(M)$, $0 \neq v \geq 0$ and $\text{supp } v \subset B$, such that

$$E(v)/X(v) < [\max K]^{-2/N} \Lambda.$$

Thus,

$$\sup_{t \geq 0} J(tv) < \frac{1}{n} [\max K]^{(2-n)/2} \Lambda^{n/2}.$$

And this completes the proof of Theorem 3.3 by using Theorem 2.1. \square

When $\Delta + a$ is the conformal Laplacian, i.e., $a = S$, we need more delicate estimates.

THEOREM 3.4. — *Define*

$$\Omega_1 = \{Q \in M - \partial M \mid W(Q) \neq 0\},$$

$$\Omega_2 = \{Q \mid K(Q) = \max K\}.$$

Suppose that $\Delta + S$ is coercive on $\mathring{H}_1(M)$ and let hypothesis (H) be satisfied with $P \in \Omega_1 \cap \Omega_2$. Then problem (3.1) has a solution if

- (i) $n = 6$ and $\Delta K(P) = 0$;
- (ii) $n > 6$ and $\Delta \Delta K(P) = 0$.

Here, $W(P)$ is the Weyl tensor at P .

Proof. – As in the proof of Theorem 3.3, for a $v \in \mathring{H}_1(M)$, $0 \not\equiv v \geq 0$ and $\text{supp } v \subset B$,

$$\sup_{t \geq 0} J(tv) \leq \frac{1}{n} [E(v)/X(v)]^{n/2} - \int_M F(x, t_v v_v) dV.$$

We know by Aubin and Hebey [6] that, there is a function $v \in \mathring{H}_1(M)$, $0 \not\equiv v \geq 0$ such that

$$E(v)/X(v) < [\max K]^{-2/N} \Lambda.$$

Thus

$$\sup_{t \geq 0} J(tv) < \frac{1}{n} [\max K]^{(2-n)/2} \Lambda^{n/2}.$$

And the proof of Theorem 3.4 is complete by using Theorem 2.1.

Another proof of Theorems 3.3 and 3.4 can be accomplished as in Wang [35] by using the test function given in (2.14) in a conformal normal coordinate system. \square

When (M, g) is locally conformally flat, the preceding theorem does not work since the Weyl tensor vanishes everywhere. In this case, the effect of the nonlinear term $f(x, u)$ appears to be more evident even if $f(x, u)$ is sub-linear as u tends to infinity.

THEOREM 3.5. – *Let (M, g) be a locally conformally flat manifold of dimension $n \geq 3$ and let hypothesis (H) be satisfied with $a = S$. If in a neighborhood B of P , a maximum point of K , $f(x, u)$ satisfies in addition*

$$\liminf_{u \rightarrow \infty} [F(x, u)/u^{N-1}] \geq C$$

uniformly in $x \in B$, with C a positive constant, then problem (3.1) has a solution provided that

$$\Delta^k K(P) = 0, \quad \forall 1 \leq k \leq (n-2)/4.$$

Here k are integers and $\Delta^k = \Delta \Delta^{k-1}$.

Proof. – Let $\tilde{g} = \varphi^{4/(n-2)}g$ be a conformal metric on M such that, in a \tilde{g} -normal coordinate system centered at P , (x_1, x_2, \dots, x_n) , $\tilde{g}_{ij} = \delta_{ij}$. Thus the scalar curvature $\tilde{R} = 0$, therefore $\tilde{S} = 0$. In this system, let $u_\varepsilon(x) = u_{\varepsilon, \delta}(x)$ be the function given in (2.14). Set

$$v_\varepsilon(x) = u_\varepsilon(x) / \sqrt{\tilde{X}(u_\varepsilon(x))},$$

where

$$\tilde{X}(u) = \left[\int_M K u^N(x) d\tilde{V} \right]^{2/N}.$$

Recall that

$$\tilde{E}(u) = \int_M [|\nabla u|^2 + \tilde{S}u^2] d\tilde{V}.$$

Choose $\delta > 0$ small enough such that $\text{supp } v_\varepsilon(x) \subset B_{2\delta} \subset B$. Using Proposition 2.3, we obtain

$$\sup_{t \geq 0} J(t\varphi v_\varepsilon) \leq \frac{1}{n} [\tilde{E}(v_\varepsilon(x))]^{n/2} - \int_M F(x, t_\varepsilon v_\varepsilon) \varphi^{-N} d\tilde{V},$$

where t_ε is the point where $J(t_\varepsilon v_\varepsilon)$ achieves its maximum. We saw that $t_\varepsilon \rightarrow \tau > 0$ as $\varepsilon \rightarrow 0$.

Now, let us prove that there exists a constant $c > 0$ such that, as $\varepsilon \rightarrow 0^+$,

$$(3.14) \quad \sup_{t \geq 0} J(t\varphi v_\varepsilon) \leq \frac{1}{n} [\max K]^{(2-n)/2} \Lambda^{n/2} - c\varepsilon^{(n-2)/4} + o(\varepsilon^{(n-2)/4}).$$

Thus, as $\varepsilon \rightarrow 0$, we will have

$$\sup_{t \geq 0} J(t\varphi v_\varepsilon) < \frac{1}{n} [\max K]^{(2-n)/2} \Lambda^{n/2}.$$

And Theorem 2.1 achieves the proof.

In fact, we have the following estimates that we will verify later:

$$(3.15) \quad \tilde{E}(u_\varepsilon) = \|\nabla_E U\|_2^2 \varepsilon^{(2-n)/2} + O(1),$$

$$(3.16) \quad \tilde{X}(u_\varepsilon) = [\max K]^{2/N} \|U\|_N^2 \varepsilon^{(2-n)/2} (1 + o(\varepsilon^{(2-n)/4})),$$

$$(3.17) \quad \int_M F(x, t_\varepsilon \varphi v_\varepsilon) \varphi^{-N} d\tilde{V} > c \varepsilon^{(2-n)/4}, \quad c > 0.$$

Thus

$$(3.18) \quad \tilde{E}(v_\varepsilon) = \tilde{E}(u_\varepsilon) / \tilde{X}(u_\varepsilon) = [\max K]^{-2/N} \Lambda (1 + o(\varepsilon^{(n-2)/4})).$$

And (3.14) follows.

Verification of (3.15). – We have

$$\begin{aligned} \tilde{E}(u_\varepsilon) &= \int_M (|\nabla_{\tilde{g}} u_\varepsilon|^2 + \tilde{S} u_\varepsilon^2) d\tilde{V} \\ &= \int_{|x| \leq 2\delta} |\nabla_E u_\varepsilon|^2 d\tilde{V} = \int_{|x| \leq \delta} |\nabla_E u_\varepsilon|^2 dx + O(1) \\ &= (n-2)^2 \int_{|x| \leq \delta} |x|^2 (\varepsilon + |x|^2)^{-n} dx + O(1) \\ &= (n-2)^2 \varepsilon^{(2-n)/2} \int_{\mathbb{R}^n} |x|^2 (1 + |x|^2)^{-n} dx + O(1) \\ &= \|\nabla_E U\|_2^2 \varepsilon^{(2-n)/2} + O(1). \end{aligned}$$

Verification of (3.16). – Set $l = (n-2)/2$. Since P is a maximum point of K , $\Delta^k K(P) = 0$ for $1 \leq k \leq l/2$ implies that $\nabla_\alpha K(P) = 0$, $\forall 1 \leq |\alpha| \leq l$. Thus, near P , K can be expressed as

$$K(x) = K(P) + \beta(x), \quad \beta(x) = o(|x|^l).$$

Thus

$$\begin{aligned} \int_M K u_\varepsilon^N(x) d\tilde{V} &= \int_{|x| \leq 2\delta} K u_\varepsilon^N(x) dx \\ &= \int_{|x| \leq \delta} (K(P) + \beta(x)) (\varepsilon + |x|^2)^{-n} dx + O(1). \end{aligned}$$

We know that

$$\int_{|x| \leq \delta} (\varepsilon + |x|^2)^{-n} dx = \|U\|_N^N \varepsilon^{-n/2} + O(1).$$

Let C and C_ε be the maxima of $|\beta(x)|/|x|^l$ in $|x| \leq \delta$ and in $|x| \leq \varepsilon^{1/4}$ respectively. Then

$$\begin{aligned} & \int_{|x| \leq \delta} |\beta(x)| (\varepsilon + |x|^2)^{-n} dx \\ & \leq \int_{|x| \leq \varepsilon^{1/4}} |\beta(x)| (\varepsilon + |x|^2)^{-n} dx + \int_{\varepsilon^{1/4} \leq |x| \leq \delta} |\beta(x)| (\varepsilon + |x|^2)^{-n} dx \\ & \leq C_\varepsilon \int_{|x| \leq \delta} |x|^l (\varepsilon + |x|^2)^{-n} dx + C \int_{|x| \geq \varepsilon^{1/4}} |x|^l (\varepsilon + |x|^2)^{-n} dx \\ & \leq C_\varepsilon \varepsilon^{(l-n)/2} \int_{|x| \leq \delta} |x|^l (1 + |x|^2)^{-n} dx \\ & \quad + C \varepsilon^{(l-n)/2} \int_{|x| \geq \varepsilon^{1/4}} |x|^l (1 + |x|^2)^{-n} dx = o(\varepsilon^{(l-n)/2}). \end{aligned}$$

Notice that C_ε and $\int_{|x| \geq \varepsilon^{-1/4}} |x|^l (1 + |x|^2)^{-n} dx$ tend to zero as ε tends to zero. Thus

$$\int_M K u_\varepsilon^N d\tilde{V} = K(P) \|U\|_N^N \varepsilon^{-n/2} (1 + o(\varepsilon^{l/2})),$$

and we get (3.16) as expected.

Verification of (3.17). – It is known that $v_\varepsilon^2(x) \geq C \varepsilon^{(2-n)/2} \rightarrow \infty$ in $|x| \leq \varepsilon^{3/8}$. On the other hand, it follows from the conditions of the theorem, that

$$F(x, t_\varepsilon \varphi v_\varepsilon) \geq C v_\varepsilon^{N-1}, \quad \forall |x| \leq \varepsilon^{3/8},$$

and

$$\int_M F(x, t_\varepsilon \varphi v_\varepsilon) \varphi^{-N} d\tilde{V} \geq C \int_{|x| \leq \varepsilon^{3/8}} v_\varepsilon^{N-1} dx$$

$$= C[\tilde{X}(u_\varepsilon)]^{(1-N)/2} \int_{|x| \leq \varepsilon^{3/8}} u_\varepsilon^{N-1} dx.$$

But

$$\begin{aligned} \int_{|x| \leq \varepsilon^{3/8}} u_\varepsilon^{N-1} dx &= \int_{|x| \leq \varepsilon^{3/8}} (\varepsilon + |x|^2)^{-(n+2)/2} dx \\ &= \varepsilon^{-1} \int_{|x| \leq \varepsilon^{3/8}} (1 + |x|^2)^{-(n+2)/2} dx \geq C\varepsilon^{-1}. \end{aligned}$$

We deduce from (3.16) that

$$[\tilde{X}(u_\varepsilon)]^{(1-N)/2} \geq C\varepsilon^{(n+2)/4}.$$

Hence, we get (3.17) as expected. \square

4. Multiple solutions

In this section, for simplicity, we will restrict ourselves to the following problem

$$\begin{aligned} (4.1) \quad & \Delta u + au = KU^{N-1} + tr(x) \quad \text{in } M, \\ & u > 0 \quad \text{in } M, \\ & u = 0 \quad \text{on } \partial M. \end{aligned}$$

Here $K(x)$ is a strictly positive function and $r(x)$ a nonnegative function on \bar{M} . We assume that the operator $\Delta + a$ is coercive on $\dot{H}_1(M)$.

Set $h(x, u) = K(x)u^{N-1}$, then $h(x, u)$ meets all requirements of Theorem 1.1. Thus, there exists a $\lambda^* > 0$ such that problem (4.1) has:

- (i) no solution for $t > \lambda^*$;
- (ii) exactly one solution for $t = \lambda^*$;
- (iii) for $0 < t < \lambda^*$, a minimal solution $\bar{u} = u(t)$ satisfying, for all $v \in \dot{H}_1(M)$,

$$(4.2) \quad \int_M [|\nabla v|^2 + (a - h_u(x, \bar{u})v^2)] \geq C \int_M v^2.$$

In what follows, we will seek another solution.

For a fixed $t \in (0, \lambda^*)$, we will denote by $\bar{u} = u(t)$ the minimal solution of (4.1)_t. Since \bar{u} is minimal, a second solution should have the form

$$\tilde{u} = \bar{u} + u, \quad u > 0 \text{ in } M, u|_{\partial M} = 0.$$

Thus, u satisfies the following equation

$$\Delta u + au = K[(u + \bar{u})^{N-1} - \bar{u}^{N-1}],$$

In other words, we are looking for a function u , such that

$$(4.3) \quad \begin{aligned} \Delta u + au &= Ku^{N-1} + f(x, u) && \text{in } M, \\ u &> 0 && \text{in } M, \\ u &= 0 && \text{on } \partial M, \end{aligned}$$

where

$$(4.4) \quad f(x, u) = K[(u + \bar{u})^{N-1} - u^{N-1} - \bar{u}^{N-1}].$$

Obviously, f satisfies conditions (2.5)–(2.7). We deduce from (4.2) that condition (2.8) is satisfied with

$$b = h'_u(x, \bar{u}) = (N - 1)K\bar{u}^{N-2}.$$

From expression (4.4), it is easily checked that

$$f(x, u) \geq 0, \quad \forall u \geq 0, \forall x \in M.$$

Thus Eq. (4.3) satisfies hypothesis (H) of Section 3. We will not repeat this fact later.

Let $P \in M - \partial M$ be a maximum point of K and let $B \Subset M$ be a neighborhood of P , then by (4.4) we have

$$(4.5) \quad \lim_{u \rightarrow \infty} \frac{f(x, u)}{u^{N-2}} = K \lim_{u \rightarrow \infty} u \left[\left(1 + \frac{\bar{u}}{u} \right)^{N-1} - 1 \right] = K(N - 1)\bar{u}$$

uniformly in B .

4.1. The case $3 \leq n \leq 5$

THEOREM 4.1. — *Let $3 \leq n \leq 5$ and let $K \in C^2(\overline{M})$ be strictly positive with a maximum at a point $P \in M - \partial M$. Suppose that the operator $\Delta + a$ is coercive on $\dot{H}_1(M)$ with $a \in C^1(\overline{M})$. Then given a function $r \in C^1(\overline{M})$, $0 \leq r \not\equiv 0$, there exists a real number $\lambda^* > 0$ such that problem (4.1) has:*

- (i) *no solution for $t > \lambda^*$;*
- (ii) *just one solution for $t = \lambda^*$;*
- (iii) *at least two distinct solutions for $0 < t < \lambda^*$.*

Proof. — The case $n = 3$ ($N = 6$). We deduce from (4.5) that

$$(4.6) \quad \lim_{u \rightarrow \infty} f(x, u)/u^3 = \infty \quad \text{uniformly in } x \in B.$$

Thus problem (4.3) has a solution by Theorem 3.2. And the theorem is proved in this case.

The cases $n = 4$ and 5 ($N = 4, 10/3$). It follows from (4.5) that

$$(4.7) \quad \lim_{u \rightarrow \infty} f(x, u)/u = \infty \quad \text{uniformly in } x \in B.$$

Consequently, we get a solution of problem (4.3) by using Theorem 3.1. So, the theorem is proved in this case too. \square

4.2. The effect of linear term

THEOREM 4.2. — *Let $n = 6$ and let the operator $\Delta + a$ be coercive on $\dot{H}_1(M)$ with $a \in C^1(\overline{M})$. Suppose that $K \in C^4(\overline{M})$ is strictly positive and achieves its maximum at a point $P \in M - \partial M$ such that*

$$5(a - S) + (\Delta K/K) \leq 0 \quad \text{at } P.$$

Then given a function $r \in C^1(\overline{M})$, $0 \leq r \not\equiv 0$, there exists a real number $\lambda^ > 0$ such that problem (4.1) has:*

- (i) *no solution for $t > \lambda^*$;*
- (ii) *exactly one solution for $t = \lambda^*$;*
- (iii) *at last two distinct solutions for $0 < t < \lambda^*$.*

THEOREM 4.3. — *Let $n > 6$ and let the operator $\Delta + a$ be coercive on $\dot{H}_1(M)$ with $a \in C^1(\overline{M})$. Suppose that $K \in C^4(\overline{M})$ is strictly positive*

and achieves its maximum at a point $P \in M - \partial M$ such that

$$\frac{4(n-1)}{(n-2)(n-4)}(a-S) + \frac{\Delta K}{2K} < 0 \quad \text{at } P.$$

Then given $r \in C^1(\bar{M})$, $0 \leq r \not\equiv 0$, there exists a $\lambda^* > 0$ such that problem (4.1) has:

- (i) no solution for $t > \lambda^*$;
- (ii) exactly one solution for $t = \lambda^*$;
- (iii) at least two distinct solutions for $0 < t < \lambda^*$.

Here $S = (n-2)R/4(n-1)$, R being the scalar curvature of (M, g) .

Proof of Theorems 4.2 and 4.3. –

(a) The case $n > 6$. Clearly, the conditions of Theorem 3.3 concerning Eq. (4.3) are well satisfied, thus Eq. (4.3) has a solution in this case, and Theorem 4.3 is proved.

(b) The case $n = 6$ ($N = 3$). In this case, problem (4.3) is reduced to the following

$$(4.8) \quad \Delta u + \bar{a}u = Ku^2.$$

Here $\bar{a} = a - 2K\bar{u}$. It can be seen from (4.2) that the operator $\Delta + \bar{a}$ is coercive. Set $f(x, u) \equiv 0$, then hypothesis (H) is satisfied for problem (4.8). Moreover, we have

$$5(\bar{a} - S) + (\Delta K/K) < 5(a - S) + (\Delta K/K) \leq 0 \quad \text{at } P.$$

Thus (4.8) has a solution by Theorem 3.3, and Theorem 4.2 is proved.

4.3. Problems concerning the conformal Laplacian

Now consider the following problem

$$(4.9) \quad \begin{aligned} \Delta u + Su &= Ku^{N-1} + tr(x) && \text{in } M, \\ u &> 0 && \text{in } M, \\ u &= 0 && \text{on } \partial M, \end{aligned}$$

where $\Delta + S$ is the conformal Laplacian, $S = (n-2)R/4(n-1)$, R being the scalar curvature of (M, g) .

THEOREM 4.4. – *Let $n > 6$ and let $\Delta + S$ be coercive. Suppose that $K \in C^6(\bar{M})$ be strictly positive on \bar{M} . Define*

$$\Omega_1 = \{Q \in M - \partial M \mid |W(Q)| \neq 0\},$$

$$\Omega_2 = \{Q \in M - \partial M \mid K(Q) = \max K\},$$

$$\Omega_3 = \{Q \in M \mid \Delta K(Q) = \Delta^2 K(Q) = 0\}.$$

If $\Omega_1 \cap \Omega_2 \cap \Omega_3 \neq \emptyset$, then given a function $r \in C^1(\bar{M})$, $0 \leq r \not\equiv 0$, there exists a real number $\lambda^ > 0$ such that problem (4.9) has:*

- (i) *no solution for $t > \lambda^*$;*
- (ii) *exactly one solution for $t = \lambda^*$;*
- (iii) *at least two distinct solutions for $0 < t < \lambda^*$.*

Proof. – By the expression (4.4) of f and inequality (4.2), it is easily checked that hypothesis (H) of Section 3 is well satisfied for problem (4.9). Since $\Omega_1 \cap \Omega_2 \cap \Omega_3 \neq \emptyset$, we get a solution of problem (4.9) by applying Theorem 3.4. Thus Theorem 4.4 is proved. \square

THEOREM 4.5. – *Let $n = 6$ and let $\Delta + S$ be coercive. Suppose that $K \in C^4(\bar{M})$ is strictly positive on \bar{M} . If there exists a point $P \in M - \partial M$ where K is maximum and $\Delta K(P) = 0$, then given a function $r \in C^1(\bar{M})$, $0 \leq r \not\equiv 0$, there exists a real number $\lambda^* > 0$ such that problem (4.9) has:*

- (i) *no solution for $t > \lambda^*$;*
- (ii) *exactly one solution for $t = \lambda^*$;*
- (iii) *at least two distinct solutions for $0 < t < \lambda^*$.*

Proof. – The conclusions of the theorem is proved with $a = S$ in Theorem 4.2. \square

THEOREM 4.6. – *Let (M, g) be a locally conformally flat manifold of dimension $n \geq 3$. Suppose that the conformal Laplacian $\Delta + a$ is coercive and that $K \in C^1(\bar{M})$, with $l = [n/2] + 1$, be a strictly positive function on \bar{M} . Define*

$$\Omega_1 = \{Q \in M - \partial M \mid K(Q) = \max K\},$$

$$\Omega_2 = \{Q \in M \mid \Delta^k K(Q) = 0, 1 \leq k \leq (n-2)/4\}.$$

If $\Omega_1 \cap \Omega_2 \neq \emptyset$ then given a function $r \in C^1(\bar{M})$, $0 \leq r \not\equiv 0$, there exists a real number $\lambda^ > 0$ such that problem (4.9) has:*

- (i) *no solution for $t > \lambda^*$;*
- (ii) *exactly one solution for $t = \lambda^*$;*
- (iii) *at least two distinct solutions for $0 < t < \lambda^*$.*

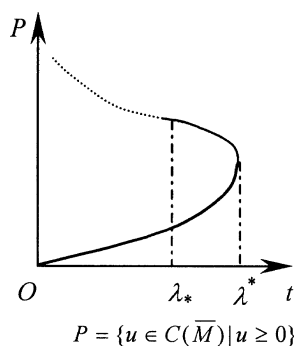


Fig. 1.

Proof. – It is obvious from the expression (4.4) of f and inequality (4.2) that conditions (H) in Section 3 concerning Eq. (4.9) are well satisfied. Furthermore, let $B \Subset M$ be a neighborhood of $P \in \Omega_1 \cap \Omega_2$, then we know by (4.5) that

$$\liminf_{u \rightarrow \infty} F(x, u)/u^{N-1} \geq C$$

uniformly in $x \in B$ ($C > 0$ is a constant). Since $\Omega_1 \cap \Omega_2 \neq \emptyset$, we get a solution of (4.9) by applying Theorem 3.5. This completes the proof of the theorem. \square

As an immediate consequence, we have the following corollary.

COROLLARY 4.1. – *Let (M, g) be an $n \geq 3$ dimensional, locally conformally flat manifold, without boundary or with a sufficiently smooth boundary. Suppose that the conformal Laplacian $\Delta + a$ is coercive and that $K \equiv 1$. Then for every function $r \in C^1(\overline{M})$, $0 \leq r \not\equiv 0$, there exists a real number $\lambda^* > 0$ such that problem (4.9) has*

- (i) *no solution for $t > \lambda^*$;*
- (ii) *just one solution for $t = \lambda^*$;*
- (iii) *at least two distinct solutions for $0 < t < \lambda^*$.*

It is the case if (M, g) is a bounded regular domain of \mathbb{R}^n with the standard Euclidian metric.

Remark 4.1. – The solution structure of problem (4.1) and (4.9) given by Theorems 4.1–4.6 is roughly as indicated by the graph. The second

solution $\bar{u} + u$ obtained through variational method is much greater than the minimal solution $\bar{u} = u(t)$. As t tends to zero, $\|\bar{u}(t)\|_{C(\bar{M})}$ tends to zero while $\|\nabla u\|_2^2$ is bounded from below by a positive constant C independent of t . We wonder if some L_p ($p > n/2$) norm of the large solution is also bounded from above under appropriate conditions. If (M, g) is a starshaped domain in \mathbb{R}^n and $K \equiv 1$, we know that $\|\nabla u\|_2^2$ will tend to infinity since problem (4.9) has no solution according to the Pohozaev identity.

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